

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Patent Application of:
Alexander C. Riseman et al.

Application No.: 10/525,750

Confirmation No.: 2077

Filed: September 3, 2003

Art Unit: 3694

For: SYSTEM AND METHOD FOR DERIVING
DATA

Examiner: B. J. Amelunxen

STATEMENT OF SUBSTANCE OF INTERVIEW

MS Amendment
Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Dear Sir:

On October 20, 2009, Applicants' undersigned representative conducted a telephonic interview relating to the present application. The substance of the interview is summarized as follows.

During the interview, Applicants' undersigned representative reiterated the arguments set forth in the Amendment/Submission dated October 8, 2009, which are incorporated herein by reference. Among the points discussed was the fact that the recited "indicative rates" (e.g., as recited in independent claim 1) are not actual bids and offers that can be hit by a trader, but rather are rates that are representative of the market, and present an impartial indicator of the market. This was contrasted with Gilbert's presentation of bids and offers, which are actual orders that may be hit by an exclusive group of traders, but which are not indicative rates.

Applicants' representative also pointed out that binding orders, as shown in the Dawson reference, are not traded trades. Thus, Dawson cannot be relied upon to teach the recited feature of processing deal information relating to traded trades, for example as recited in independent claim 1.

Applicants' representative also pointed out that the recited indicative rates can, for example, be generated by filtering out high frequency fluctuations in the market, and then adjusting the rates to maintain a spread greater than or equal to a minimum. This exemplary embodiment is explicitly recited in independent claim 18. But the other independent claims are not limited to this embodiment.

The Interview Summary mailed on October 26, 2009 contains, in the Continuation Sheet, several statements summarizing the interview. In item (1), the Examiner quotes the undersigned as saying that Dawson is "better than Gilbert." Applicants' undersigned representative has no recollection of making any such general statement as to these two references. As was pointed out in the previous response, and reiterated during the interview, neither Dawson nor Gilbert relates to "indicative rates" as claimed, and thus no prima facie case of obviousness has been set forth in the last Office Action.

With regard to item (2), a discussion of an exemplary embodiment was summarized by the Examiner in a manner that does not track either the disclosed embodiment or the recitation of the claims. For example, the Examiner stated "[w]e get the minimum spread, i.e., no less than 2 pips [sic]. You can't go lower or higher than minimum spread." See item (2) of Continuation Sheet. However, no statement was made during the interview that the claims were limited to any *particular* minimum spread. Thus, item (2) should have said "*e.g.*, no less than 2 pips," to clearly indicate that the discussion involved examples, of a hypothetical minimum spread, and did not relate to what the claims actually recited.

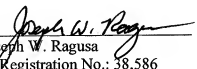
Moreover, no statement was made that the best prices spread "can't be lower or higher than minimum spread." The exact language of the claims was discussed in this regard, e.g., in claim

1, that the best price rates are adjusted to “maintain a spread greater or equal to the defined minimum indicative rates spread and greater than the best price spread.”

Applicants thank the Examiner for the interview and request an early and favorable further action in due course.

Dated: November 17, 2009

Respectfully submitted,

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